

ABSTRACT OF THE INVENTION

An improved method and system to create and write a security trading strategy, back test the strategy and automatically execute and monitor the strategy in an Internet-based trading environment. The automated process automatically
5 generates entry and exit orders and sends the entry and exit orders to the market to be filled. The automated process further monitors the entry and exit orders once they have been sent to be filled and intelligently modifies the entry and exit orders depending on market and strategy conditions.